

M A R 2 7 2 0 0 6
U. S. PATENT & TRADEMARK OFFICE

Page 1

Form PTO-1449 (modified)

Atty. Docket No.: 00322.0007.NPUS00
Serial No.: 09/536,258

List of Patents and Publications for Applicant's

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Filing Date:
March 27, 2000

Group:
3624

U.S. Patent Documents

See Page 1

Foreign Patent Documents

See Page 1

Other Art

See Page 1

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"The Three Types of Factor Models: A Comparison of Their Explanatory Power," Gregory Connor, pp. 1-7.
UV	C2	"The Arbitrage Pricing Theory and Multifactor Models of Asset Returns," Gregory Connor et al., September 1992, Forthcoming in <i>Finance Handbook</i> , pp. 1-94.

EXAMINER:

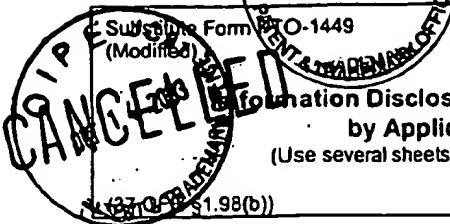
DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

COPY

Sheet 1 of 1



Substitute Form PTO-1449
(Modified)

U.S. Department of Commerce
Patent and Trademark Office

Attorney's Docket No.
11657-003001

Application No.
09/536,258

**Information Disclosure Statement
by Applicant**
(Use several sheets if necessary)

Applicant
Gary L. Gastineau, et al

Filing Date
March 27, 2000

Group Art Unit

U.S. Patent Documents							
Examiner Initial	Desig. ID	Document Number	Publication Date	Patentee	Class	Subclass	Filing Date If Appropriate
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

RECEIVED
OCT 21 2003
GROUP 3600

Foreign Patent Documents or Published Foreign Patent Applications						
Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass
	AL					
	AM					
	AN					
	AO					
	AP					

Other Documents (include Author, Title, Date, and Place of Publication)		
Examiner Initial	Desig. ID	Document
DFC	AQ	"On Lines and Planes of Closest Fit to Systems of Points in Space", K. Pearson, <i>Philosophical Magazine and Journal of Science</i> , Vol. 2, Sixth Series, July-Dec. 1901, pp. 559-572.
↓	AR	"Market Models: A Guide to Financial Data Analysis", C. Alexander, Wiley, 2001, pp. 143-178.
	AS	
	AT	

Examiner Signature	Date Considered
<i>Dilcia Gastineau</i>	<i>2/23/04</i>
EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	



Form PTO-1449 (modified)		Atty. Docket No.: 00322.0007.NPUS00	Serial No.: 09/536,258
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT (Use several sheets if necessary)		Applicant: Gary L. Gastineau	
		Filing Date: March 27, 2000	Group: 3624
U.S. Patent Documents <i>See Page 1</i>	Foreign Patent Documents <i>See Page 1</i>	Other Art <i>See Pages 1-2</i>	

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
DRC	A1	5,765,165	06/09/1998	Harper	707	104	
V	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
DFC	B1	WO 01/03046	11.01.2001	PCT			Y
V	B2	WO 02/091109	14.11.2002	PCT			Y
V	B3	WO 03/001325	03.01.2003	PCT			Y
V	B4	WO 03/083616	09.10.2003	PCT			Y

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DRC	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wiley, 2001, pp. 143-178.
	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander et al., <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
	C4	"The Risk and Return from Factors," by Louis K. C. Chan et al., <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor et al., <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
V	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman et al., <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.

EXAMINER:

DATE CONSIDERED: *5/11/06*

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

A circular stamp with the text "O.I.P.E. PATENT & TRADEMARK OFFICE" around the perimeter and "IN" at the top. In the center, it says "DEC 09 2005".

Form PTO-1449 (modified)		Atty. Docket No.: 00322.0007.NPUS00	Serial No.: 09/536,258
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT (Use several sheets if necessary)		Applicant: Gary L. Gastineau	
		Filing Date: March 27, 2000	Group: 3624
U.S. Patent Documents See Page 1	Foreign Patent Documents See Page 1	Other Art See Pages 1-2	

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

EXAMINER:

DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)



Form PTO-1449 (modified)

Atty. Docket No.: 00322.0007.NPUS00
Serial No.: 09/536,258

Last of Patents and Publications for Applicant's
INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Applicant:
Gary L. GastineauFiling Date:
March 27, 2000
Group:
3624

U.S. Patent Documents

See Page 1

Foreign Patent Documents

See Page 1

Other Art

See Page 1

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
		0 434 877 A1	07/03/91	EP			
		W0 96/18963	06/20/96	PCT			

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
<i>DPC CP</i>		Copy of Communication pursuant to Article 96(2) EPC, dated April 5, 2006.

EXAMINER:

Chad Sackey DATE CONSIDERED: *5/10/06*

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.